

**A. 106**

**To:** Lowitt, Ian T[ilowitt@lehman.com]; Reilly, Gerard[greilly@lehman.com]; O'Meara, Chris M (NY)[comeara@lehman.com]; Kelly, Martin[martin.kelly@lehman.com]  
**Cc:** McInerney, Lily[lily.mcinerney@lehman.com]; Blackwell, Alastair[abblackwe@lehman.com]; Jones, Craig L[cljones@lehman.com]; Dziedzian, Daniel[daniel.dziedzian@lehman.com]  
**From:** Pearn, Francis J  
**Sent:** Sun 9/21/2008 8:03:54 PM  
**Importance:** Low  
**Subject:** FW: Net Long Options - 9/18  
**Categories:** urn:content-classes:message

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Craig Jones provided the OCC statements as of Sept. 22nd for the LBI 074 account. The first statement shows collateral value of \$522 million (cash and government securities) in LBI. The second file details approximately \$2bn of collateral (letters of credit, cash, and securities). Craig and Dan confirmed these balances with the OCC and can answer questions you may have.

-----Original Message-----

From: Jones, Craig L  
Sent: Sunday, September 21, 2008 2:19 PM  
To: Pearn, Francis J; Tennyson, Peter A; Butrym, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony  
Cc: McInerney, Lily  
Subject: RE: Net Long Options - 9/18

Attached are the current statements for the OCC.

-----Original Message-----

From: Pearn, Francis J  
Sent: Sunday, September 21, 2008 1:14 PM  
To: Tennyson, Peter A; Jones, Craig L; Butrym, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony  
Cc: McInerney, Lily  
Subject: FW: Net Long Options - 9/18

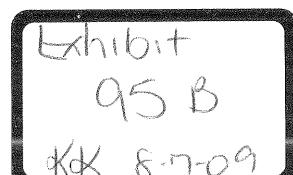
Who can get the OCC information and statement for Friday and determine if these contracts are still outstanding?

-----Original Message-----

From: Tim.Stack@barclayscapital.com  
[mailto:Tim.Stack@barclayscapital.com]  
Sent: Sunday, September 21, 2008 1:12 PM  
To: Pearn, Francis J  
Cc: McInerney, Lily; Richard.Konefal@barclayscapital.com;  
Liz.James@barclayscapital.com; alexandra.guest@barclayscapital.com  
Subject: RE: Net Long Options - 9/18

This is for the futures options contracts that were liquidated as you say on Thursday and will now be flat.

This does not include the OCC exchange positions..ie the VIX futures and all the equity option positions. We need the OCC statement...



-----Original Message-----

From: Pearn, Francis J [mailto:[francis.pearn@lehman.com](mailto:francis.pearn@lehman.com)]  
Sent: Sunday, September 21, 2008 1:05 PM  
To: Stack, Tim; Futures (NYK)  
Cc: McInerney, Lily  
Subject: RE: Net Long Options - 9/18

Tim

I'm getting some information that leads me to think that all the exchange traded option contracts were liquidated by the exchanges on Friday. Here is a spreadsheet that shows \$0 House account balances as of the 19th at a number of exchanges. I am imploring Operations to get us a definitive answer as to whether these contracts have in fact been liquidated and will come back to you immediately upon hearing from them.

Thanks. Frank

-----Original Message-----

From: Tim.Stack@barclayscapital.com  
[mailto:[Tim.Stack@barclayscapital.com](mailto:Tim.Stack@barclayscapital.com)]  
Sent: Sunday, September 21, 2008 12:05 PM  
To: Stephen.King@barclayscapital.com; Pearn, Francis J; McInerney, Lily; Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com  
Cc: Shi, Jerry; Liz.James@barclayscapital.com  
Subject: RE: Net Long Options - 9/18

Frank

I have just been speaking to Stephen  
Can you please call me on this one at 2124121834.

Thanks

Tim

-----Original Message-----

From: King, Stephen: Markets (NYK)  
Sent: Sunday, September 21, 2008 11:26 AM  
To: 'Pearn, Francis J'; McInerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)  
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)  
Subject: RE: Net Long Options - 9/18

Just tried to call.

-----Original Message-----

From: Pearn, Francis J [mailto:[francis.pearn@lehman.com](mailto:francis.pearn@lehman.com)]  
Sent: Sunday, September 21, 2008 11:22 AM  
To: King, Stephen: Markets (NYK); McInerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)  
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)  
Subject: Re: Net Long Options - 9/18

Stephen

I spoke with Gerry Reilly this morning and am reaching out to Lily and Chris to get the most recent exchange traded option info. I am at 516

741 4541 if you want to speak. I will give you an update once Lily and I connect.

Frank

----- Original Message -----

From: Stephen.King@barclayscapital.com  
<Stephen.King@barclayscapital.com>  
To: McInerney, Lily; Reilly, Gerard; Mincak, Christopher;  
Jasen.Yang@barclayscapital.com <Jasen.Yang@barclayscapital.com>  
Cc: Pearn, Francis J; Shi, Jerry; Tim.Stack@barclayscapital.com  
<Tim.Stack@barclayscapital.com>  
Sent: Sun Sep 21 11:18:47 2008  
Subject: RE: Net Long Options - 9/18

Lily,

What's I'm trying to be sure about is that we have a clear list of all exchange traded positions (options, futures, etc) as of Friday close. Need this today. Very important. Also, I need to know what the net margin is at the relevant clearing house, and whether that reflects the Friday close marks.

What is your number? Either Tim or I will call you.

thx

-----Original Message-----

From: McInerney, Lily [mailto:lily.mcinerney@lehman.com]  
Sent: Sunday, September 21, 2008 11:10 AM  
To: King, Stephen; Markets (NYK); Reilly, Gerard; Mincak, Christopher;  
Yang, Jasen; Markets (NYK)  
Cc: Pearn, Francis J; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Only equity exchange traded options as of 9/18 were included.

-----Original Message-----

From: Stephen.King@barclayscapital.com  
[mailto:Stephen.King@barclayscapital.com]  
Sent: Sunday, September 21, 2008 9:12 AM  
To: Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Don't forget we only want the exchange traded options, not the OTC.

-----Original Message-----

From: Reilly, Gerard [mailto:greilly@lehman.com]  
Sent: Sunday, September 21, 2008 9:11 AM  
To: Mincak, Christopher; Yang, Jasen; Markets (NYK); King, Stephen;  
Markets (NYK)  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Chris

Does this include all equity exchange traded options?

-----Original Message-----

From: Mincak, Christopher  
Sent: Friday, September 19, 2008 5:41 PM  
To: 'Jasen.Yang@barclayscapital.com'; Stephen.King@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: RE: Net Long Options - 9/18

I've included short options, longs/shorts as of yesterday's close, 9/18.

-----Original Message-----

From: Jasen.Yang@barclayscapital.com  
[mailto:Jasen.Yang@barclayscapital.com]  
Sent: Friday, September 19, 2008 5:23 PM  
To: Mincak, Christopher; Stephen.King@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: RE: Net Long Options - 9/18

is there a short options book as well?

these are current as of yesterday's close?

thanks,

jasen

-----Original Message-----

From: Mincak, Christopher [mailto:christopher.mincak@lehman.com]  
Sent: Friday, September 19, 2008 4:45 PM  
To: King, Stephen: Markets (NYK); Yang, Jasen: Markets (NYK)  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: Net Long Options - 9/18

Attached are the options. Awaiting the risk report from Risk.

Chris

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CMO:  
CLEARING MEMBER:  
TIER ACCOUNT:  
SETTLEMENT TIER ACCOUNT:

LEHMAN BROTHERS INC.  
OCC 00074  
OCC 00074 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	162,681,324.65
USD:	0.00	USD:	162,681,324.65
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	162,681,324.65	CASH TOTAL:	162,681,324.65
GOVERNMENT (GS & GE) TOTAL:	344,736,724.57	GOVERNMENT (GS & GE) TOTAL:	344,736,724.57
LETTERS OF CREDIT TOTAL:	0.00	LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22	TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22
TOTAL REQUIREMENT:	320,149,775.00	TOTAL REQUIREMENT:	320,149,775.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	187,268,274.22	EXCESS/DEFICIT:	187,268,274.22
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	9,693,978.77	COL	
CASH CONVERSION			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
NET SETTLEMENT:	9,693,978.77	COL	

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.

CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 C

PAY/COLLECT TYPE

INDEX	CASH DIFFERENCE	AMOUNT	PAY/COL
EQUITY	CASH FIXED	13,469,519.00	COL
INDEX	CASH FIXED	7,56	COL
EQUITY	POST TRADE PREMIUM	70,000.00	COL
INDEX	POST TRADE PREMIUM	3,237,702.80	PAY
EQUITY	TRADE PREMIUM	641,289.99	PAY
		33,445.00	COL
NET PAY/COLLECT		9,693,978.77	COL

THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO  
 CMO:  
 CLEARING MEMBER:

LEHMAN BROTHERS INC.  
 OCC 00074

TIER ACCOUNT: OCC 00074 F  
 SETTLEMENT TIER ACCOUNT: OCC 00074 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	COLLATERAL TYPE (ALL IN USD)
CASH:	CASH:
USD:	USD:
FOREIGN:	FOREIGN:
CASH TOTAL: 578,689,010.23	CASH TOTAL: 578,689,010.23
GOVERNMENT (GS & GE) TOTAL: 332,558,398.49	GOVERNMENT (GS & GE) TOTAL: 332,558,398.49
LETTERS OF CREDIT TOTAL: 500,000.00	LETTERS OF CREDIT TOTAL: 500,000.00
MONEY MARKET FUNDS TOTAL: 0.00	MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00	VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72	TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72
TOTAL REQUIREMENT: 641,926,510.00	TOTAL REQUIREMENT: 641,926,510.00
MARGIN CREDIT: 0.00	MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00	ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 269,820,898.72 EXC	EXCESS/DEFICIT: 269,820,898.72 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 358,905,701.00 COL	CASH CONVERSION: 0.00
CASH GAINED FROM CONVERSION: 0.00	CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00	NET SETTLEMENT: 358,905,701.00 COL
=====	=====

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 020000000353000740000109222008

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THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 02000000353000740000109222008

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 CM PAGE 5

CMO:  
 CLEARING MEMBER: LEHMAN BROTHERS INC.  
 OCC 00074

TIER ACCOUNT: OCC 00074 M  
 SETTLEMENT TIER ACCOUNT: OCC 00074 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		ACCOUNT SUMMARY AFTER CASH CONVERSION	
		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	252,683,574.59
USD:		USD:	252,683,574.59
FOREIGN:		FOREIGN:	0.00
CASH TOTAL:	255,919,157.59	CASH TOTAL:	252,683,574.59
GOVERNMENT (GS & GE) TOTAL:	78,415,351.16	GOVERNMENT (GS & GE) TOTAL:	78,415,351.16
LETTERS OF CREDIT TOTAL:	211,550,000.00	LETTERS OF CREDIT TOTAL:	211,550,000.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	545,884,508.75	TOTAL COLLATERAL VALUE (IN USD):	542,648,925.75
TOTAL REQUIREMENT:	0.00	TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	379,138,758.00	ROLLED-UP MARGIN DEFICIT:	379,138,758.00
EXCESS/DEFICIT:	166,745,750.75 EXC	EXCESS/DEFICIT:	163,510,167.75 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	3,235,583.00 PAY		
CASH CONVERSION			
CASH GAINED FROM CONVERSION:			
CASH USED FOR CONVERSION:	3,235,583.00		
DEFICIT:	0.00		
NET SETTLEMENT:	0.00		

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT:	OCC	00074 M	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE			3,235,583.00	PAY
NET PAY/COLLECT			3,235,583.00	PAY

\* \* \* \* CONTINUED ON NEXT PAGE\* \* \*

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

CMO PAGE 7  
CM PAGE 7

CMO:  
CLEARING MEMBER: LEHMAN BROTHERS INC.  
OCC 00074

TIER ACCOUNT: OCC 00074 M P  
SETTLEMENT TIER ACCOUNT: OCC 00074 M  
MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
 <u>TOTAL COLLATERAL VALUE (IN USD):</u>	 0.00
TOTAL REQUIREMENT:	379,138,758.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	379,138,758.00 DEF

\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 0200000000353000740000109222008

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 Z X  
SETTLEMENT TIER ACCOUNT: OCC 00074 Z X

CLEARING FUND ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	
CASH:	0.00
USD:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS) TOTAL:	171,121,642.25
<hr/>	
TOTAL COLLATERAL VALUE (IN USD):	171,121,642.25
TOTAL REQUIREMENT:	170,993,187.75
EXCESS/DEFICIT:	128,454.50 EXC

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THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 02000000035300840000109222008

CMO PAGE 9  
 CM PAGE 1

CMO:  
 CLEARING MEMBER: LEHMAN BROTHERS INC.  
 CCC 00084

TIER ACCOUNT: OCC 00084 C  
 SETTLEMENT TIER ACCOUNT: OCC 00084 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	
USD:	33,108,960.00	USD:	33,108,960.00
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	33,108,960.00	CASH TOTAL:	33,108,960.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	800,000.00	LETTERS OF CREDIT TOTAL:	800,000.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00	TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00
TOTAL REQUIREMENT:	352,402.00	TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	33,556,558.00 EXC	EXCESS/DEFICIT:	33,556,558.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	16,180.00 COL
CASH CONVERSION:	0.00
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	16,180.00 COL

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\*\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*\*

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CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT:

OCC 00084 C

PAY/COLLECT TYPE

INDEX FUTURES MARK TO MARKET	AMOUNT	PAY/COL
NET PAY/COLLECT	16,180.00	COL

NET PAY/COLLECT	16,180.00	COL
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\*\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*\*

THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 020000000353000840000109222008

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 CM PAGE 3

CMC : LEHMAN BROTHERS INC.  
 CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 F  
 SETTLEMENT TIER ACCOUNT: OCC 00084 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:	46,406,394.00	CASH:	46,406,394.00
USD:	0.00	USD:	0.00
FOREIGN:	46,406,394.00	FOREIGN:	46,406,394.00
CASH TOTAL:	46,406,394.00	CASH TOTAL:	46,406,394.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	39,350,000.00	LETTERS OF CREDIT TOTAL:	39,350,000.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
<b>TOTAL COLLATERAL VALUE (IN USD):</b>	<b>85,756,394.00</b>	<b>TOTAL COLLATERAL VALUE (IN USD):</b>	<b>85,756,394.00</b>
TOTAL REQUIREMENT:	57,727,824.00	TOTAL REQUIREMENT:	57,727,824.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	28,028,570.00 EXC	EXCESS/DEFICIT:	28,028,570.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	9,173,290.00 COL		
CASH CONVERSION			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
NET SETTLEMENT:	9,173,290.00 COL		

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

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NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 F

PAY/COLLECT TYPE

PAY/TYPE	AMOUNT	PAY/COL
EQUITY FUTURES MARK TO MARKET	798,640.00	COL
INDEX FUTURES MARK TO MARKET	8,374,650.00	COL
NET PAY/COLLECT	9,173,290.00	COL

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\*\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*\*

ACTIVITY DATE: 09/22/2008 CYCLE-ID: 53  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000103222008

CMO:  
CLEARING MEMBER:  
TIER ACCOUNT:  
SETTLEMENT TIER ACCOUNT:

LEHMAN BROTHERS INC.  
OCC 00084  
OCC 00084 M  
OCC 00084 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		ACCOUNT SUMMARY AFTER CASH CONVERSION	
COLLATERAL TYPE (ALL IN USD)			
CASH:	0.00	CASH:	0.00
USD:	0.00	USD:	0.00
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	0.00	CASH TOTAL:	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00	LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00	TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00	TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00	EXCESS/DEFICIT:	0.00
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	0.00		
CASH CONVERSION:			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
NET SETTLEMENT:	0.00		

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

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CM PAGE 6

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 M

PAY/COLLECT TYPE

AMOUNT PAY/COL

NET PAY/COLLECT 0.00

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084  
TIER ACCOUNT: OCC 00084 M P  
SETTLEMENT TIER ACCOUNT: OCC 00084 M  
MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

\*\*\*\*\*END OF DATA\*\*\*\*\*

THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 020000000353002730000109222008

CMO:  
 CLEARING MEMBER:

OCC 00273

TIER ACCOUNT:

OCC 00273 C

SETTLEMENT TIER ACCOUNT:

OCC 00273 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	
USD:	4,880,701.00	USD:	4,880,701.00
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	4,880,701.00	CASH TOTAL:	4,880,701.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00	LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
<b>TOTAL COLLATERAL VALUE (IN USD):</b>	<b>4,880,701.00</b>	<b>TOTAL COLLATERAL VALUE (IN USD):</b>	<b>4,880,701.00</b>
TOTAL REQUIREMENT:	770,881.00	TOTAL REQUIREMENT:	770,881.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	4,109,820.00 EXC	EXCESS/DEFICIT:	4,109,820.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	0.00		
CASH CONVERSION:			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
NET SETTLEMENT:	0.00		

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO PAGE 1  
CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID: 17  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00273	SETTLEMENT TIER ACCOUNT:	OCC 00273 C	PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT					0.00	

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THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID: 53  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 020000000353002730000109222008

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 CM PAGE 3

CLEARING MEMBER:  
 OCC 00273

LEHMAN BROTHERS INC.

TIER ACCOUNT:  
 OCC 00273 F

SETTLEMENT TIER ACCOUNT:  
 OCC 00273 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	
USD:	0.00	USD:	0.00
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	0.00	CASH TOTAL:	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00	LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00	MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00	TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00	TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00	EXCESS/DEFICIT:	0.00
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT:	0.00		
CASH CONVERSION:			
CASH GAINED FROM CONVERSION:	0.00		
CASH USED FOR CONVERSION:	0.00		
DEFICIT:	0.00		
NET SETTLEMENT:	0.00		

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CM PAGE 4

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO:	NET PAY/COLLECT TOTALS BY CATEGORY	
CLEARING MEMBER:	LEHMAN BROTHERS INC.	
SETTLEMENT TIER ACCOUNT:	OCC	OCC 00273 F
PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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THE OPTIONS CLEARING CORPORATION  
 ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
 SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
 REPORT-ID: 020000000353002730000109222008

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 CM PAGE 5

CMO:  
 CLEARING MEMBER:  
 LEHMAN BROTHERS INC.  
 OCC 00273

TIER ACCOUNT:  
 SETTLEMENT TIER ACCOUNT:  
 OCC 00273 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)		COLLATERAL TYPE (ALL IN USD)	
CASH:		CASH:	
USD:	0.00	USD:	0.00
FOREIGN:	0.00	FOREIGN:	0.00
CASH TOTAL:	0.00	CASH TOTAL:	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00	GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00	LETTERS OF CREDIT TOTAL:	0.00
MONETARY MARKET FUNDS TOTAL:	0.00	MONETARY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00	VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00	TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00	TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00	MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00	ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00	EXCESS/DEFICIT:	0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	0.00
CASH CONVERSION:	0.00
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	0.00

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 026000000353002730000109222008

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CM PAGE 6

NET PAY/COLLECT TOTALS BY CATEGORY

CMO:	LEHMAN BROTHERS INC.	AMOUNT
CLEARING MEMBER:	OCC 00273	PAY/COL
SETTLEMENT TIER ACCOUNT:	OCC 00273 M	
PAY/COLLECT TYPE		
NET PAY/COLLECT	0.00	

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CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273  
TIER ACCOUNT: OCC 00273 M N  
SETTLEMENT TIER ACCOUNT: OCC 00273 M  
MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

\*\*\*\*\*END OF DATA\*\*\*\*\*

THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT ID: 0200000003300000000009192008

CMO: LEHMAN BROTHERS INC.

TOTALS BY CURRENCY

USD

COLLATERAL TYPE	RECORD QTY	FACE VALUE	QUANTITY	CONTRACT QTY
LETTERS OF CREDIT	7	252,200,000.00		
CASH	6	1,981,685,547.47		
GOVERNMENTS (GS & GE)	15	814,295,000	0	
MONEY MARKET FUNDS (SHRS)	0		0	
VALUED SECURITIES	0	0	0	
SPECIFIC DEPOSITS	273	7,733,700		
ESCROW DEPOSITS	20		3,116	

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 02000000035300000000009192008

CMO PAGE 2

CMO: LEHMAN BROTHERS INC.  
 COLLATERAL TYPE: LETTERS OF CREDIT

ASSET MANAGER	LC#	RSTR	ISSUE DATE	EXP DATE	FACE VALUE	FV	MARKET VALUE	COLLATERAL VALUE
ANZBUS3XXXX	SO4743/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
ANZBUS3XXXX	SO4744/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
BNPAUS3XXXX	91903950	CG CM# AT ID	08/28/2008	03/01/2009	800,000.00	USD	800,000.00	800,000.00
OCC 00084 C					800,000.00		800,000.00	800,000.00
BNPAUS3XXXX	91903955	CG CM# AT ID	08/28/2008	03/01/2009	251,400,000.00	USD	251,400,000.00	251,400,000.00
OCC 00074 F					500,000.00		500,000.00	500,000.00
OCC 00074 M					211,550,000.00		211,550,000.00	211,550,000.00
OCC 00084 F					39,350,000.00		39,350,000.00	39,350,000.00
BOTKUS3XXXX	S015193		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
HYVEUS3XXXX	SB237405		09/03/2008	03/01/2009	0.00	USD	0.00	0.00
LOYDUS33NYB	NYSB2008730		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
USD TOTAL					252,200,000.00		252,200,000.00	252,200,000.00
GRAND TOTAL					252,200,000.00		252,200,000.00	252,200,000.00

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000033000740000109192008

CMO PAGE 3  
 CM PAGE 1

CMO:  
 CLEARING MEMBER: LEHMAN BROTHERS INC.  
 OCC 000074

COLLATERAL TYPE: CASH

AT	ID	ASSET MANAGER	SEG CASH	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
C		BOFAUSS6XXXX		162,681,324.65	USD	162,681,324.65	162,681,324.65
F		BOFAUSS6XXXX		578,689,010.23	USD	578,689,010.23	578,689,010.23
M		BOFAUSS6XXXX		255,919,157.59	USD	255,919,157.59	255,919,157.59
USD TOTAL				997,289,492.47		997,289,492.47	997,289,492.47
CM TOTAL				997,289,492.47		997,289,492.47	997,289,492.47

THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000353000740000109192008

CMO PAGE 4  
 CM PAGE 2

CMO:	CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00074									
COLLATERAL TYPE:	GOVERNMENTS (GS & GE)										
ASSET MANAGER	PLGR ACCT	CUSIP	CT TYPE	GOV COUPON RATE	COUPON RATE	MAT DATE	SUB TYPE	FACE VALUE	FVN	MARKET VALUE	COLLATERAL VALUE
AT: C ID: CHASUS33XXX	912810FDS	GS BOND	3.625	04/15/2028	PR	59,175,000	USD	96,873,025.50		92,029,374.23	
CHASUS33XXX	912810FRA	GS BOND	2.375	01/15/2025	PR	175,000,000	USD	207,132,250.00		196,778,387.50	
CHASUS33XXX	912810FS2	GS BOND	2.000	01/15/2026	PR	55,560,000	USD	58,872,487.20		55,928,862.84	
AT: F ID: CHASUS33XXX	912810FHF4	GS BOND	3.875	04/15/2029	PR	86,585,000	USD	144,880,082.95		137,636,078.80	
CHASUS33XXX	912810FRA	GS BOND	2.375	01/15/2025	PR	119,445,000	USD	141,378,685.35		134,309,751.08	
CHASUS33XXX	912810FV4	GS BOND	2.375	01/15/2025	PR	26,260,000	USD	31,082,123.80		29,528,017.61	
CHASUS33XXX	912810PV4	GS BOND	1.750	01/15/2028	PR	34,000,000	USD	32,720,580.00		31,084,551.00	
AT: M ID: CHASUS33XXX	912810PV4	GS BOND	1.750	01/15/2028	PR	85,770,000	USD	82,542,474.90		78,415,351.16	
AT: Z ID: X	912795G88	GS BILL	10/02/2008	PR	19,000,000	USD	18,996,200.00		18,901,219.00		
CHASUS33XXX	912795H95	GS BILL	12/04/2008	PR	42,000,000	USD	41,860,800.00		41,660,451.00		
CHASUS33XXX	912795J28	GS BILL	12/11/2008	PR	41,000,000	USD	40,901,600.00		40,697,092.00		
CHASUS33XXX	912795J36	GS BILL	12/18/2008	PR	14,500,000	USD	14,466,650.00		14,394,316.75		
CHASUS33XXX	912795J44	GS BILL	12/26/2008	PR	25,000,000	USD	24,890,500.00		24,773,012.50		
CHASUS33XXX	912795J93	GS BILL	01/29/2009	PR	28,000,000	USD	27,868,400.00		27,729,058.00		
CHASUS33XXX	912795K59	GS BILL	02/26/2009	PR	3,000,000	USD	2,981,400.00		2,966,493.00		
GS TOTAL					814,295,000		967,466,259.70		926,832,116.47		
GE TOTAL					0		0.00		0.00		
USD TOTAL					814,295,000		967,466,259.70		926,832,116.47		

CM TOTAL ===== 814,295,000 ===== 967,466,259.70 ===== 926,832,116.47

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID: CMO PAGE 5  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 CM PAGE 3  
REPORT-ID: 020000000353000740000109192008

CMO:  
CLEARING MEMBER: LEHMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT-ID: 020000000353000740000109192008

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CM PAGE 4

CMO:  
CLEARING MEMBER:  
LEHRMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE:  
VALUED SECURITIES

AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
NO DATA										

\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

CMO:  
 CLEARING MEMBER:

LEHMAN BROTHERS INC.  
 OCC 00074

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	PLGR ACCT		CUSIP	RSTR	SEC SYMB	SEC CURR	OPT P DATE	C SER/CTR	STRIKE	EXP DATE	SERIES		SHARE QTY	MARKET VALUE	
		DTCCUS33XXXX	2669									C 12/20/2008	22	4/8	12/20/2008	01/17/2009
C	DTCCUS33XXXX	2669	G7945J104		STX	USD	STX	C 01/17/2009	25		01/17/2009					361,085.00
C	DTCCUS33XXXX	2669	G7945J104		STX	USD	STX	C 09/20/2008	10		09/20/2008					648,925.00
C	DTCCUS33XXXX	2146	001765106	AMR	USD	AMR	C 11/22/2008	15		11/22/2008					648,925.00	
C	DTCCUS33XXXX	2146	001765106	AMR	USD	AMR	C 11/22/2008	15		11/22/2008					1,035,200.00	
C	DTCCUS33XXXX	2669	002896207	ANF	USD	ANF	C 11/22/2008	60		11/22/2008					1,035,200.00	
C	DTCCUS33XXXX	2316	018490102	AGN	USD	AGN	C 09/20/2008	60		09/20/2008					582,120.00	
C	DTCCUS33XXXX	2170	025537101	AEP	USD	AEP	C 01/17/2009	45		01/17/2009					176,040.00	
C	DTCCUS33XXXX	2669	026874107	AIG	USD	AIG	C 11/22/2008	39		11/22/2008					4,100	
C	DTCCUS33XXXX	2669	031162100	AMGN	USD	AMQ	C 10/18/2008	50		10/18/2008					156,538.00	
C	DTCCUS33XXXX	2669	031162100	AMGN	USD	YAA	C 10/18/2008	55		10/18/2008					34,800	
C	DTCCUS33XXXX	2669	031162100	AMGN	USD	YAA	C 09/20/2008	65		09/20/2008					133,980.00	
C	DTCCUS33XXXX	2450	031162100	AMGN	USD	YAA	C 01/17/2009	75		01/17/2009					2,200	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 09/20/2008	65		09/20/2008					131,934.00	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 01/17/2009	70		01/17/2009					24,900	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 01/17/2009	75		01/17/2009					1,493,253.00	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 01/17/2009	80		01/17/2009					3,304,347.00	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 01/17/2009	100		01/17/2009					6,146,925.00	
C	DTCCUS33XXXX	2316	037411105	APA	USD	APA	C 01/17/2009	140		01/17/2009					2,600,100.00	
C	DTCCUS33XXXX	2316	037411105	APA	USD	APA	C 01/17/2009	140		01/17/2009					22,500	
C	DTCCUS33XXXX	2139	032511107	APC	USD	APC	C 01/17/2009	10		01/17/2009					1,300,050.00	
C	DTCCUS33XXXX	2316	037411105	APA	USD	APA	C 01/17/2009	100		01/17/2009					629,802.00	
C	DTCCUS33XXXX	2316	037411105	APA	USD	APA	C 01/17/2009	140		01/17/2009					60,575.00	
															181,725.00	

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ACTIVITY DATE: 09/19/2008 CYCLE-ID: 0000000355000740000109192008  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000355000740000109192008

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 CM PAGE 5

CMO:  
CLEARING MEMBER:

LEHMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	OPT CURN SYMB	SER/CTR P DATE	STRIKE	EXP DATE	SERIES		SHARE QTY
										C 10/18/2008	190	
C	DTCCUS33XXXX	2139	037833100	AAPL	USD	AVV	C 10/18/2008	190	10/18/2008	140,910.00	1,000	
C	DTCCUS33XXXX	2139	039381104	MT	USD	MT	C 01/17/2009	40	01/17/2009	591,500.00	9,100	
C	DTCCUS33XXXX	2139	039381L04	MT	USD	MT	C 01/17/2009	60	01/17/2009	1,508,000.00	23,200	
C	DTCCUS33XXXX	0901	053611109	AVY	USD	AVY	C 09/20/2008	50	09/20/2008	698,125.00	15,000	
C	DTCCUS33XXXX	2316	055622104	BP	USD	BP	C 01/17/2009	75	01/17/2009	687,330.00	12,600	
C	DTCCUS33XXXX	2316	060505104	BAC	USD	BAC	C 01/17/2009	40	01/17/2009	787,080.00	21,000	
C	DTCCUS33XXXX	2139	060505104	BAC	USD	BAC	C 01/17/2009	42	4/8	01/17/2009	22,488.00	
C	DTCCUS33XXXX	2139	067383109	BCR	USD	BCR	C 01/17/2009	90	01/17/2009	94,980.00	1,000	
C	DTCCUS33XXXX	0901	086516101	BBY	USD	BBY	C 09/20/2008	50	09/20/2008	269,685.00	6,500	
C	DTCCUS33XXXX	0992	086516101	BBY	USD	BBY	C 09/20/2008	50	09/20/2008	1,327,680.00	32,000	
C	DTCCUS33XXXX	2170	097023105	BA	USD	8BA	12 C 09/12/2011	80	09/12/2011	1,195,200.00	20,000	
C	DTCCUS33XXXX	2669	109641100	EAT	USD	EAT	C 01/17/2009	22	4/8	01/17/2009	23,900	
C	DTCCUS33XXXX	2669	109641100	EAT	USD	EAT	C 10/18/2008	22	4/8	10/18/2008	498,076.00	
C	DTCCUS33XXXX	2170	125509109	CI	USD	CI	C 01/17/2009	36	5/8	01/17/2009	85,441.00	
C	DTCCUS33XXXX	2669	125509109	CI	USD	CI	C 10/18/2008	50	10/18/2008	475,365.00	12,900	
C	DTCCUS33XXXX	2316	126650100	CVS	USD	CVS	C 09/20/2008	37	4/8	09/20/2008	755,425.00	
C	DTCCUS33XXXX	2316	126650100	CVS	USD	CVS	C 11/22/2008	40	11/22/2008	144,440.00	4,000	
C	DTCCUS33XXXX	2139	134429109	CPB	USD	CPB	C 01/17/2009	45	01/17/2009	28,888.00	800	
C										42,460.00		

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000033000740000109192008

CMO PAGE 9  
 CM PAGE 7

CMO:  
 CLEARING MEMBER:

LEHMAN BROTHERS INC.  
 OCC 00074

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURR	OPT SYMB	C SER/CTR P DATE	STRIKE	SERIES		SHARE QTY	MARKET VALUE
											CCL	C 10/18/2008 40	10/18/2008	
C		DTCCUS3XXXX	0992	143658300		CCL	USD	CCL	C 10/18/2008 40	10/18/2008				11,928.00
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 12/20/2008 100	12/20/2008				1,400
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 09/20/2008 100	09/20/2008				122,920.00
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 09/20/2008 115	09/20/2008				1,000
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 09/20/2008 85	09/20/2008				87,800.00
C		DTCCUS3XXXX	2139	166764100		CVX	USD	CVX	C 01/17/2009 90	01/17/2009				400
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 09/20/2008 95	09/20/2008				35,120.00
C		DTCCUS3XXXX	2316	166764100		CVX	USD	CVX	C 01/17/2009 95	01/17/2009				500
C		DTCCUS3XXXX	2669	171046105		CBK	USD	CBK	C 12/20/2008 10	12/20/2008				43,900.00
C		DTCCUS3XXXX	2669	171046105		CBK	USD	CBK	C 09/20/2008 10	09/20/2008				2,000
C		DTCCUS3XXXX	2669	171046105		CBK	USD	CBK	C 09/20/2008 95	09/20/2008				175,600.00
C		DTCCUS3XXXX	2669	171046105		CBK	USD	CBK	C 01/17/2009 95	01/17/2009				149,260.00
C		DTCCUS3XXXX	2669	171046105		CBK	USD	CBK	C 12/20/2008 12	4/8	12/20/2008			1,400
C		DTCCUS3XXXX	2316	17275R102		CSCO	USD	CWY	C 01/17/2009 30	01/17/2009				122,920.00
C		DTCCUS3XXXX	2139	17275R102		CSCO	USD	CWY	C 01/17/2009 30	01/17/2009				34,900
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 22	4/8	09/20/2008			400,300.00
C		DTCCUS3XXXX	2316	172967101		C	USD	C	C 09/20/2008 22	4/8	09/20/2008			52,800
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 25	09/20/2008				605,616.00
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 01/17/2009 25	01/17/2009				114,600
C		DTCCUS3XXXX	2139	172967101		C	USD	C	C 01/17/2009 35	01/17/2009				1,314,462.00
C		DTCCUS3XXXX	2139	172967101		CSCO	USD	CWY	C 01/17/2009 30	01/17/2009				1,000
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 22	4/8	09/20/2008			24,290.00
C		DTCCUS3XXXX	2316	172967101		C	USD	C	C 09/20/2008 22	4/8	09/20/2008			4,150.00
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 25	09/20/2008				33,800
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 01/17/2009 25	01/17/2009				697,970.00
C		DTCCUS3XXXX	2139	172967101		C	USD	C	C 01/17/2009 35	01/17/2009				4,200
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 25	09/20/2008				86,736.00
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 01/17/2009 25	01/17/2009				1,200
C		DTCCUS3XXXX	2139	172967101		C	USD	C	C 01/17/2009 35	01/17/2009				24,780.00
C		DTCCUS3XXXX	2669	172967101		C	USD	C	C 09/20/2008 25	09/20/2008				31,200
C		DTCCUS3XXXX	2139	172967101		C	USD	C	C 01/17/2009 35	01/17/2009				644,280.00
														18,585.00

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ENP0450

THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000353000740000109192008

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 CM PAGE 8

CMO:  
 CLEARING MEMBER:  
 OCC 00074

COLLATERAL TYPE:  
 SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC	SEC CURN SYMB	OPT P DATE	SER/CTR	STRIKE	EXP DATE	SHARE QTY		
											SHARE	MARKET VALUE	
C	DTCCUS33XXX	2316	189954109	CLX	USD	CLX	C 01/17/2009	70	01/17/2009		62,820.00	1,000	
C	DTCCUS33XXX	2316	191216100	KO	USD	KO	C 01/17/2009	60	01/17/2009		52,720.00	1,000	
C	DTCCUS33XXX	2316	192446102	CTSH	USD	CTSH	C 09/20/2008	32	4 / 8	09/20/2008		138,164.00	5,200
C	DTCCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C 01/17/2009	22	4 / 8	01/17/2009		1,923,959.00	
C	DTCCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C 04/18/2009	25		04/18/2009		844,968.00	40,800
C	DTCCUS33XXX	2669	20825C104	COP	USD	YRO	C 01/16/2010	110		01/16/2010		1,801,130.00	23,000
C	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 11/22/2008	90		11/22/2008		31,324.00	400
C	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 09/20/2008	90		09/20/2008		164,451.00	2,100
C	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 09/20/2008	95		09/20/2008		506,000.00	1,500
C	DTCCUS33XXX	2316	210371100	CEG	USD	CEG	C 09/20/2008	70		09/20/2008		117,465.00	
C	DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C 09/20/2008	15		09/20/2008		25,760.00	
C	DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C 09/20/2008	17	4 / 8	09/20/2008		27,500	
C	DTCCUS33XXX	2316	219350105	GLW	USD	GLW	C 02/21/2009	20		02/21/2009		506,000.00	
C	DTCCUS33XXX	2316	244199105	DE	USD	DE	C 09/20/2008	70		09/20/2008		5,127.00	300
C	DTCCUS33XXX	0997	244199105	DE	USD	DE	C 09/20/2008	80		09/20/2008		316,900.00	5,000
C	DTCCUS33XXX	2669	24702R101	DELL	USD	DLY	C 01/17/2009	20		01/17/2009		4,753,500.00	
C	DTCCUS33XXX	2803	253651103	DBD	USD	DBD	C 09/20/2008	40		09/20/2008		262,754.00	15,800
C	DTCCUS33XXX	2669	256746108	DLTR	USD	DQO	C 11/22/2008	35		11/22/2008		411,240.00	12,000
												1,582,118.00	

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT ID: 020000000353000740000109192008

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 CM PAGE 9

CMO:  
 CLEARING MEMBER:  
 OCC 00074

LEHMAN BROTHERS INC.

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	SERIES										SHARE QTY
		PLGR ACCT	CUSIP	RSTR	SEC	SEC CURN	OPT Symb	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE	
C	DTCCUS3XXXX	2139	263534109	DD	USD	DD	C 10/18/2008	45	10/18/2008		10,000	
C	DTCCUS3XXXX	2316	294549100	EQT	USD	EQT	C 09/20/2008	60	09/20/2008		480,400.00	
C	DTCCUS3XXXX	2316	294549100	EQT	USD	EQT	C 09/20/2008	65	09/20/2008		16,000	
C	DTCCUS3XXXX	2316	30331G102	XOM	USD	XOM	C 10/18/2008	100	10/18/2008		687,520.00	
C	DTCCUS3XXXX	2316	30331G102	XOM	USD	XOM	C 01/17/2009	100	01/17/2009		12,891.00	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	WXO	C 01/16/2010	100	01/16/2010		541,348.00	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	75	01/17/2009		41,100	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	80	01/17/2009		3,271,971.00	
C	DTCCUS3XXXX	2316	30231G102	XOM	USD	XOM	C 09/20/2008	80	09/20/2008		628,919.00	
C	DTCCUS3XXXX	2316	30231G102	XOM	USD	XOM	C 01/17/2009	90	01/17/2009		1,321,526.00	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	XOM	C 10/18/2008	90	10/18/2008		222,908.00	
C	DTCCUS3XXXX	2316	30231G102	XOM	USD	XOM	C 01/17/2009	90	01/17/2009		47,766.00	
C	DTCCUS3XXXX	2316	30231G102	XOM	USD	XOM	C 10/18/2008	90	10/18/2008		437,855.00	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	90	01/17/2009		95,532.00	
C	DTCCUS3XXXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	90	01/17/2009		12,500	
C	DTCCUS3XXXX	2039	30231G102	XOM	USD	XOM	C 01/17/2009	90	01/17/2009		995,125.00	
C	DTCCUS3XXXX	2039	30231G102	XOM	USD	XOM	C 01/17/2009	95	01/17/2009		39,805.00	
C	DTCCUS3XXXX	2170	30231G102	XOM	USD	XOM	C 01/17/2009	95	01/17/2009		39,805.00	
C	DTCCUS3XXXX	2316	302571104	EPL	USD	EPL	C 09/20/2008	60	09/20/2008		159,220.00	
C	DTCCUS3XXXX	2669	313400301	FRE	USD	FRE	C 10/18/2008	14	10/18/2008		3,000	
C	DTCCUS3XXXX	2669	313400301	FRE	USD	FRE	C 10/18/2008	15	10/18/2008		167,910.00	
											37,300	
											20,515.00	
											55,600	
											30,580.00	

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ENP0450

CMO:  
CLEARING MEMBER:  
LEHMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	SHARE QTY	
												SHARE	MARKET VALUE
C	DTCCUS33XXX	2669	313586109	FNM	USD	FNM	C 09/20/2008	28	09/20/2008			37,400	
C	DTCCUS33XXX	2669	31428X106	FDX	USD	FDX	C 10/18/2008	85	10/18/2008			25,806.00	
C	DTCCUS33XXX	2319	31428X106	FDX	USD	FDX	C 10/18/2008	85	10/18/2008			34,400	
C	DTCCUS33XXX	2669	31428X106	FDX	USD	FDX	C 01/17/2009	90	01/17/2009			23,736.00	
C	DTCCUS33XXX	2316	354613101	BEN	USD	BEH	C 01/17/2009	130	01/17/2009			1,017,904.00	
C	DTCCUS33XXX	2316	35671D857	FCX	USD	FCX	C 09/20/2008	100	09/20/2008			2,600	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 12/20/2008	32	12/20/2008			234,208.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 01/17/2009	32	4/8	01/17/2009		918,816.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	35	09/20/2008			64,800.00	
C	DTCCUS33XXX	2139	3696Q4103	GE	USD	GE	C 01/17/2009	37	4/8	01/17/2009		58,816.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	35	09/20/2008			343,798.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	35	09/20/2008			106,480.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	39	09/20/2008			79,860.00	
C	DTCCUS33XXX	2139	3696Q4103	GE	USD	GE	C 01/17/2009	40	09/20/2008			351,384.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	37	4/8	09/20/2008		1,000	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	39	09/20/2008			26,620.00	
C	DTCCUS33XXX	2316	3696Q4103	GE	USD	GE	C 09/20/2008	40	09/20/2008			26,620.00	
C	DTCCUS33XXX	2139	3696Q4103	GE	USD	GE	C 01/17/2009	42	4/8	01/17/2009		63,288.00	
C	DTCCUS33XXX	2316	37733W105	GSK	USD	GSK	C 11/22/2008	52	4/8	11/22/2008		212,560.00	
C	DTCCUS33XXX	2316	3B141G104	GS	USD	GPY	C 09/20/2008	180	09/20/2008			5,300	
C	DTCCUS33XXX	2669	3B141G104	GS	USD	GPY	C 01/17/2009	200	01/17/2009			235,556.00	
C	DTCCUS33XXX											500	
												64,900.00	
												64,900.00	
												765,820.00	

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CMO:  
CLEARING MEMBER:LEHMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE:

## SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN SYMB	SEC OPT CURR SYMB	C SER/CTR P DATE	STRIKE	SERIES		SHARE QTY	MARKET VALUE
									04/18/2009	04/18/2009		
C	DTCCUS33XXXX	2669	38141G104	GS	USD GPY	C 10/18/2008	200	10/18/2008	04/18/2009	200	558,140.00	
C	DTCCUS33XXXX	2316	38259P508	GOOG	USD GOP	C 09/20/2008	550	09/20/2008	04/18/2009	550	8,300	
C	DTCCUS33XXXX	0901	416515104	HIG	USD HIG	C 09/20/2008	65	09/20/2008	04/18/2009	65	1,077,340.00	
C	DTCCUS33XXXX	2316	428236103	HPQ	USD HPQ	C 11/22/2008	50	11/22/2008	04/18/2009	50	179,660.00	
C	DTCCUS33XXXX	2316	436440101	HOLX	USD QHX	C 01/17/2009	20	01/17/2009	04/18/2009	20	2,608,095.00	
C	DTCCUS33XXXX	2316	436440101	HOLX	USD QHX	C 12/20/2008	22	4/8	12/20/2008	22	96,520.00	
C	DTCCUS33XXXX	2316	436440101	HOLX	USD QHX	C 01/17/2009	30	01/17/2009	04/18/2009	30	3,300	
C	DTCCUS33XXXX	2669	437076102	HD	USD HD	C 11/22/2008	27	4/8	11/22/2008	27	64,878.00	
C	DTCCUS33XXXX	2316	437076102	HD	USD HD	C 09/20/2008	27	4/8	09/20/2008	27	19,660.00	
C	DTCCUS33XXXX	2316	437076102	HD	USD HD	C 11/22/2008	30	11/22/2008	04/18/2009	30	17,500	
C	DTCCUS33XXXX	2316	437076102	HD	USD HD	C 01/17/2009	32	4/8	01/17/2009	32	344,050.00	
C	DTCCUS33XXXX	2316	437076102	HD	USD WHD	C 01/16/2010	35	01/16/2010	04/18/2009	35	13,200	
C	DTCCUS33XXXX	2316	438128308	HMC	USD HMC	C 10/18/2008	35	10/18/2008	04/18/2009	35	361,284.00	
C	DTCCUS33XXXX	2316	438516106	HON	USD HON	C 09/20/2008	65	09/20/2008	04/18/2009	65	7,000	
C	DTCCUS33XXXX	2316	458140100	INTC	USD INQ	C 10/18/2008	25	10/18/2008	04/18/2009	25	191,590.00	
C	DTCCUS33XXXX	2139	458140100	INTC	USD INQ	C 01/17/2009	30	01/17/2009	04/18/2009	30	2,500	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	30	01/16/2010	04/18/2009	30	68,425.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	2,000	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	54,740.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	27,370.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	1,800	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	58,590.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	6,500	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	294,580.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	3,000	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	35	01/16/2010	04/18/2009	35	57,690.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	30	01/16/2010	04/18/2009	30	1,300	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	30	01/16/2010	04/18/2009	30	24,999.00	
C	DTCCUS33XXXX	2316	458140100	INTC	USD WNL	C 01/16/2010	30	01/16/2010	04/18/2009	30	38,460.00	

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

CMO:  
 CLEARING MEMBER:  
 OCC 00074  
 COLLATERAL TYPE:  
 SPECIFIC DEPOSITS

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 020000000035000740000109192008

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AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN	OPT SERN/CTR P DATE	SER STRIKE	EXP DATE	SHARE QTY		MARKET VALUE
									C	S	
C	DTCCUS33XXX	2139	459200101	IBM	USD	IBM	C 01/17/2009	115	01/17/2009	1,000	118,850.00
C	DTCCUS33XXX	2316	459200101	IBM	USD	IP	C 10/18/2008	140	10/18/2008	1,200	142,620.00
C	DTCCUS33XXX	2669	460146103	IP	USD	IP	C 10/18/2008	32	4/8	10/18/2008	16,100
C	DTCCUS33XXX	2803	46428R107	GSG	USD	GSG	C 09/20/2008	63	09/20/2008	612.00	465,612.00
C	DTCCUS33XXX	2316	464286400	EWZ	USD	EWZ	C 09/20/2008	100	09/20/2008	80,000	4,360,000.00
C	DTCCUS33XXX	2316	464287168	DVY	USD	DVY	C 09/20/2008	70	09/20/2008	400	25,320.00
C	DTCCUS33XXX	2316	464287234	EEM	USD	EGL	C 09/20/2008	150	09/20/2008	500	30,500.00
C	DTCCUS33XXX	2316	464287556	IBB	USD	IBB	C 09/20/2008	85	09/20/2008	100	8,400.00
C	DTCCUS33XXX	2669	464287564	ICF	USD	ICV	C 11/22/2008	74	11/22/2008	300	24,990.03
C	DTCCUS33XXX	2669	464287564	ICF	USD	ICV	C 11/22/2008	90	11/22/2008	6,100	508,130.62
C	DTCCUS33XXX	2316	46625H100	JPM	USD	JPM	C 09/20/2008	40	09/20/2008	4,000	188,200.00
C	DTCCUS33XXX	2669	46625H100	JPM	USD	JPM	C 12/20/2008	40	12/20/2008	38,200	578,715.00
C	DTCCUS33XXX	2669	46625H100	JPM	USD	JPM	C 12/20/2008	42	4/8	12/20/2008	22,500
C	DTCCUS33XXX	0901	46625H100	JPM	USD	JPM	C 10/18/2008	45	10/18/2008	1,025,690.00	1,025,690.00
C	DTCCUS33XXX	2669	46625H100	JPM	USD	JPM	C 12/20/2008	47	4/8	12/20/2008	21,800
C	DTCCUS33XXX	2139	478160104	JNJ	USD	JNJ	C 01/17/2009	70	01/17/2009	1,000	69,990.00
C	DTCCUS33XXX	2139	478160104	JNJ	USD	JNJ	C 01/17/2009	75	01/17/2009	700	40,700
C	DTCCUS33XXX	2316	48242W106	KBR	USD	KBR	C 09/20/2008	25	09/20/2008	4,000	2,348,593.00
											77,760.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMOACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT ID: 020000000353000740000109192008CMO PAGE 15  
CM PAGE 13CMO:  
CLEARING MEMBER:  
OCC 00074

LEHMAN BROTHERS INC.

COLLATERAL TYPE:

SPECIFIC DEPOSITS

AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURR	OPT P	C SER/CTR	STRIKE	EXP DATE	SERIES		SHARE QTY	MARKET VALUE					
											C	KSU	USD	KSS	C	10/18/2008	50	01/17/2009	09/20/2008
C	DTCCUS33XXXX	2669	500255104		KSS	USD	KSS	C	10/18/2008	50	10/18/2008								54,800
C	DTCCUS33XXXX	2669	500255104		KSS	USD	KSS	C	01/17/2009	50	01/17/2009								2,738,904,00
C	DTCCUS33XXXX	2803	524908100		LEHMQ	USD	NJS	C	10/18/2008	12	4/8	10/18/2008							56,600
C	DTCCUS33XXXX	2803	524908100		LEHMQ	USD	NJS	C	01/17/2009	12	4/8	01/17/2009							2,828,868,00
C	DTCCUS33XXXX	2669	524908100		LEHMQ	USD	LYH	C	09/20/2008	21		09/20/2008							500,000
C	DTCCUS33XXXX	2669	524908100		LEHMQ	USD	LYH	C	01/17/2009	27		01/17/2009							107,550,00
C	DTCCUS33XXXX	2669	532457108		LLY	USD	LLY	C	10/18/2008	50		10/18/2008							500,000
C	DTCCUS33XXXX	2316	539830109		LMT	USD	LMT	C	09/20/2008	120		09/20/2008							107,550,00
C	DTCCUS33XXXX	2669	548661107	LOW	USD	LOW	C	01/17/2009	27	4/8	01/17/2009								10,238,76
C	DTCCUS33XXXX	2316	55616P104	M	USD	M	C	01/17/2009	25		01/17/2009								31,700
C	DTCCUS33XXXX	2669	565849106	MRO	USD	MRO	C	10/18/2008	55		10/18/2008								6,818,67
C	DTCCUS33XXXX	2316	565849106	MRO	USD	MRO	C	01/17/2009	55		01/17/2009								17,900
C	DTCCUS33XXXX	2316	576206106	MEE	USD	MEE	C	09/20/2008	70		09/20/2008								835,751,00
C	DTCCUS33XXXX	2316	579064106	MFE	USD	MFE	C	09/20/2008	40		09/20/2008								200
C	DTCCUS33XXXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008	29		10/18/2008								22,176,00
C	DTCCUS33XXXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008	29		10/18/2008								2,353,866,00
C	DTCCUS33XXXX	2316	594918104	MSFT	USD	MSQ	C	01/17/2009	30		01/17/2009								3,400

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THE OPTIONS CLEARING CORPORATION  
 COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
 SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
 REPORT-ID: 02000000035300074000010919008

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CMO:  
 CLEARING MEMBER:  
 OCC 00074  
 COLLATERAL TYPE:  
 SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC CURN	SEC SYMB	SEC CURN	OPT SYMB	SER/CTR P DATE	STRIKE	EXP DATE	SHARE QTY	
													MSFT	USD
C		DTCCUS33XXX	2139	594918104									226,440.00	9,000
C		DTCCUS33XXX	2669	595112103	MU	USD	MU	C 01/17/2009	5	01/17/2009			105,800	
C		DTCCUS33XXX	2316	61166W101	MON	USD	MFP	C 01/17/2009	140	01/17/2009			512,022.00	
C		DTCCUS33XXX	2316	617446448	MS	USD	MS	C 09/20/2008	43	09/20/2008			14,100	
C		DTCCUS33XXX	2669	617446448	MS	USD	MFZ	C 01/17/2009	50	01/17/2009			1,669,581.00	
C		DTCCUS33XXX	2139	635405103	NCC	USD	NCC	C 01/17/2009	20	01/17/2009			4,600	
C		DTCCUS33XXX	2316	635405103	NCC	USD	NCC	C 09/20/2008	5	09/20/2008			125,166.00	
C		DTCCUS33XXX	2450	651290108	NFX	USD	NFX	C 09/20/2008	65	09/20/2008			27,400	
C		DTCCUS33XXX	2669	654902204	NOK	USD	NOK	C 10/18/2008	30	10/18/2008			3,000	
C		DTCCUS33XXX	2450	655664100	JWN	USD	JWN	C 01/17/2009	40	01/17/2009			16,830.00	
C		DTCCUS33XXX	2669	655844108	NSC	USD	NSC	C 09/20/2008	60	09/20/2008			561,000.00	
C		DTCCUS33XXX	2669	655844108	NSC	USD	NSC	C 12/20/2008	70	12/20/2008			3,704,011.00	
C		DTCCUS33XXX	2316	665859104	NTRS	USD	NRQ	C 10/18/2008	85	10/18/2008			35,900	
C		DTCCUS33XXX	2146	667280408	NWA	USD	NWA	C 09/20/2008	10	09/20/2008			767,183.00	
C		DTCCUS33XXX	2146	667280408	NWA	USD	NWA	C 09/20/2008	12	4/8	09/20/2008		95,000	
C		DTCCUS33XXX	2316	674599105	OXY	USD	OXY	C 09/20/2008	80	09/20/2008			3,223,350.00	
C		DTCCUS33XXX	2316	68389X105	ORCL	USD	ORQ	C 09/20/2008	22	4/8	09/20/2008		10,000	
C		DTCCUS33XXX	2316	704549104	BTU	USD	BTU	C 01/17/2009	65	01/17/2009			703,600.00	
													1,821,822.00	

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